

Curriculum Vitae

Pasquale Cirillo

Personal information

Name Pasquale Cirillo

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Nationality Italian

Date of birth 25 April 1981

Research Interests

- Statistics and Probability

- Extreme Value Analysis: Theory and Applications (both financial and geological)
- Bayesian Nonparametrics
- Point Processes (mainly in the EVT framework)

- Economics

- Validation and Calibration of Simulation Models
- Agent-based Computational Economics

Current Position

- 3rd year PhD Student in Statistics and Probability at Bocconi University in Milan, Institute of Quantitative Methods. Concentration field: Extreme Value Theory.

Education and training

2006

- Visiting PhD Student at University of Bern (CH), Department of Mathematical Statistics and Actuarial Sciences. Supervisor: Prof. J. Hüsler. (From Oct. 2006 to May 2007)
- Diploma in European Affairs at ISPI - Institute for International Political Studies in Milan.

2005

- 5-years Advanced Diploma ("Licenza Specialistica") in Economic Sciences at Sant'Anna School of Advanced Studies in Pisa; final grade: 100/100 summa cum laude with a thesis on "Validation of Agent-Based Models", supervisor: Prof. C. Bianchi (Major: Industrial Econometrics and Statistics, Minor: Computational Economics)

2004

- Admitted with a full scholarship to Bocconi University for a PhD Program in Statistics.
- MSc in Economic Sciences ("Laurea Specialistica in Scienze Economiche") at University of Pisa; final grade: 110/110 summa cum laude and merit citation with a thesis on *Agent-based Computational Economics: Theory and Applications of Industrial Dynamics*,

supervisor Prof. C. Bianchi (Major: Computational Econometrics, Minor: Industrial Statistics).

2003

- Admitted to the International Audit Program of Ecole Normale Supérieure in Paris (Economics).
- BA Hons in Economics and Commerce ("Laurea in Economia e Commercio") at University of Pisa; final grade: 110/110 summa cum laude with a thesis on *Pseudoconcave Functions in Economics*, supervisor Prof. L. Martein (Major: Maths for Economics, Minor: Statistics).

2000

- Admitted with a full scholarship to Sant'Anna School of Advanced Studies, ranking first at the entrance examination (96.7/100).

1995-2000

- Scientific Secondary School "E. Fermi" in Massa. Final grade ("Maturità"): 100/100.

List of Working Papers and Publications

- *Agent-based Computational Economics: Teoria ed Applicazioni di Dinamica Industriale (2004)* – Degree thesis at University of Pisa.
- *Validation and Calibration in ACE Models. Some experiments with the CATS Model (2004)* – Wild@Ace 2004 Proceedings, Turin. (With Bianchi C., Gallegati M., Vagliasindi P.)
- *Validation in ACE Models. An Investigation on the CATS Model (2005)* – Submitted to the *Journal of Economic Behaviour and Organization*. (With Bianchi C., Gallegati M., Vagliasindi P.)
- *A New Agent-Based Model for the Credit Market (2005)* - Working Paper at University of Parma. (With Vagliasindi P. and Verga G.)
- *Industrial Dynamics and Financial Fragility: a New Geographical ACE Model (2006)* – Submitted to *Rivista di Politica Economica*.
- *Firms Size Distributions and Industrial Dynamics: an EVT Approach to the Italian Case (2006)* – presented at the "4th PhD Conference - RESEARCH in ECONOMICS: Reappraising Economics as an Empirically Disciplined Science", Volterra (IT). Submitted to *Economics Letters*.
- *Validating and Calibrating Agent-based Models: A Case Study (2006)* – presented at "COMPUTING IN ECONOMICS AND FINANCE", Limassol (CY) (With Bianchi C., Gallegati M., Vagliasindi P.). Submitted to the *Journal of Computational Economics*
- *Asymptotic Analysis of Response Adaptive Randomization* – contribution in *Sequential Design and Analysis with Applications to Clinical Trial, Quaderni del Corso Estivo di Statistica e Calcolo delle Probabilità*, Bocconi University (edited by W. Rosenberger and F. Hu)

Conferences

- Wild@Ace 2004: Agent-based Computational Economics Workshop. Turin (IT), December 2004. Presented a paper.
- Workshop on Microsimulation. Parma (IT), April 2005. Presented a Paper.
- EMAEE Conference 2005. Utrecht (NL), May 2005. Presented a Paper.
- Extreme Value Analysis. Goteborg (SE), August 2005. Poster session.
- Workshop on New Mathematical Methods for Risk Analysis. Florence (IT), September 2005. Invited Young Researcher.
- "COMPUTING IN ECONOMICS AND FINANCE". Limassol (CY), June 2006. Presented a paper.
- 4th PhD Conference - RESEARCH in ECONOMICS: Reappraising Economics as an Empirically Disciplined Science. Volterra (IT), September 2006. Presented a paper.

Recent Summer Schools

- Econometric Summer School in Bertinoro: Bayesian Econometrics (June 2005). CIDE - University of Bologna.
- Statistical Summer School in Torgnon: Clinical Trials and Randomization (July 2005). Bocconi University in Milan.

Prizes and Scholarships

- Winner of "Taliercio Prize" for the best secondary school students in Massa-Carrara County (2000).
- Full scholarship at Sant'Anna School of Advanced Studies for a 5-years program in Economics (2000).
- Winner of a Scholarship of the Maltese and Italian Governments to improve the knowledge of the English Language (advanced level) at University of Malta (2001).
- Winner of a Scholarship of the Hungarian and Italian Governments for a Summer School on European Integration at University of Economics in Budapest (2002).
- Winner of a Scholarship for an Advanced Course on Financial Engineering at CINEF – DIBE University of Genoa (2004).
- Winner of a Scholarship for an Advanced Course on Risk Engineering at CINEAS – POLITECNICO of Milan (2004).
- Full scholarship for a 3-years PhD Program in Statistics at Bocconi University (2004).
- Winner of a Scholarship of The European Young Researcher Association for participating to an Advanced Workshop on New Mathematical Methods for Risk Analysis at University of Florence - CISA (2005).
- Winner of the "Ultimo Novecento Award" for the best thesis in Social Sciences at University of Pisa, Scuola Normale and Sant'Anna School of Advanced Studies.

Teaching et Alia

- Research Assistant for Prof. A. Gambardella – Sant'Anna School (2003)
- Introduction to Statistical Methods – Master in Diplomacy, University of Parma (2004)
- Introduction to Statistical Methods – Master in Diplomacy, University of Parma (2005)
- Research Assistant for Prof. P.A. Vagliasindi – University of Parma (2006) – National Research Project on Computational Economics

Languages

- Italian: mother tongue.
- French: excellent reading, writing and verbal skills.
- English: excellent reading and writing skills; advanced verbal skills
- German: good reading, writing and verbal skills.
- Chinese: basic knowledge.

IT Skills

- Advanced knowledge of the following O.S.: Windows 95/98/ME/2000/NT/XP, Linux.
- Advanced knowledge of the following software: Office (ECDL knowledge), OpenOffice, Outlook, I.E., Netscape, Photoshop, Scientific Workplace, Latex, Statgraphics, etc.
- Advanced knowledge of the following programming languages and packages: Fortran, Matlab, Maple, SPSS, SAS.
- Good Knowledge of the following programming languages and packages: R, CAML.
- Basic knowledge of C++ (still learning).

Other Working experience

- Part-time Accountant for New Service Center Srl – Massa (IT) (March 2002 – May 2004)
- Freelance Reporter for www.lalente.net

Affiliations

- American Statistical Association – PhD Student
- Società Italiana di Statistica – Junior Fellow
- Institute of Mathematical Statistics – PhD Student
- International Bayesian Group of the American Statistical Association - PhD Member

Personal Interests

- Philosophy and History
- Music (violin, piano, keyboards)
- Volley, running, squash

I certify that everything you can find in this C.V. is correct.
I authorise the use of all the data here mentioned.